

In the Claims:

Claims 48-79 are canceled herewith. Claims 80-84 are the only claims pending.

1-79. (Canceled)

80. (Previously presented) A computerized method comprising the steps of:
electronically receiving and storing data regarding performance over a selected consecutive number of quarters of all securities in a selected group of securities;
dividing said group of securities into subgroups based on net price performance over said time period, so that a first subgroup comprises securities with net price performance over said time period greater than or equal to securities in all other subgroups of said group, and a second subgroup comprises securities with net price performance over said time period less than or equal to securities in all other subgroups of said group; and
applying a volume turnover filter to said first subgroup and said second subgroup, wherein said volume turnover filter is operable to calculate an inter-quarter change in average turnover for each consecutive pair of quarters in said selected consecutive number of quarters for each security in said first and second subgroups, and further operable to sum, for each security in said first and second subgroups, said inter-quarter changes.

81. (Previously presented) A computerized method as in claim 80, further comprising the step of designating a security in said first subgroup as a low volume winner if summing said inter-quarter changes for said security results in a negative value.

82. (Previously presented) A computerized method as in claim 80, further comprising the step of designating a security in said second subgroup as a high volume loser if summing said inter-quarter changes for said security results in a positive value.

83. (Previously presented) A computerized method as in claim 81, further comprising investing long in said low volume winner.

84. (Previously presented) A computerized method as in claim 82, further comprising investing short in said high volume loser.